

EXHIBIT R

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R
1	Project Tassimo Portfolio																	
2	13-Oct-09 9:48:13 AM																	
3																		
4	Column in yellow highlight is an added fi																	
5																		
6	PARTIAL SALE COLUMNS - ONLY POPULATE COLUMNS IN LIGHT BLUE																	
7	BLACK = FORMULA																	
8	BLUE = INPUT																	
9	RED CV DENOTES IMPLIED CURRENT CV FROM FACTOR																	
10																		
570		Unique ID	Pool	Pool ID	CUSIP	DESCRIPTION	ORIGINAL/ PARTIAL	Par	Par (input)	PRICE	Factors provided 7/7	Factor 2	Current Notional (PAR * FACTOR)	Date of Factors from TSS File	ACCRUED INT	COLLATERAL VALUE	COLLATERAL VALUE (input)	Non-Zero Collat. Value?
571		314	1	314	00130HBH7	AES CORP 8.000	ORIGINAL	1,000,000	1,000,000	94.5	1	1.0000	1,000,000		13,333	958,333	958,333	1
572		315	1	315	00386SAA0	144A TAQA ABU DHABI	ORIGINAL	869,000	869,000	94.323	1	1.0000	869,000		19,996	839,663	839,663	1
573		316	1	316	003876AB5	144A ABX FINANCING C	ORIGINAL	6,635,000	6,635,000	86.802	1	1.0000	6,635,000		177,652	5,936,965	5,936,965	1
574		317	1	317	007903AM9	144A ADVANCED MICRO	ORIGINAL	118,910,000	118,910,000	58.875	1	1.0000	118,910,000		0	70,008,263	70,008,263	1
575		318	1	318	008685AB5	AHOLD FINANCE USA 6.	ORIGINAL	5,000,000	5,000,000	103.961	1	1.0000	5,000,000		130,340	5,328,390	5,328,390	1
576		319	1	319	00868PAA3	AHOLD LEASE USA INC	ORIGINAL	3,600,000	3,600,000	113.8543	1	1.0000	3,600,000		65,512	4,164,267	4,164,267	1
577		320	1	320	011903BH3	AK INDL-ADJ-A-GRT FA	ORIGINAL	58,660,000	58,660,000	100	1	1.0000	58,660,000		0	58,660,000	58,660,000	1
1480		321	1	321	011903BJ9	AK INDL-ADJ-B-GTR FA	ORIGINAL	58,660,000	58,660,000	100	1	1.0000	58,660,000		0	58,660,000	58,660,000	1
1481		1143	1	1143	319963AN4	144A FIRST DATA CORP	ORIGINAL	2,175,000	2,175,000	82.75	1	1.0000	2,175,000			1,799,812	1,799,812	1
1482		1144	1	1144	339733DE4	FLTR-TRS LEHMAN P35	ORIGINAL	360,000	360,000	100	1	1.0000	360,000			368,901	368,901	1
1483		1145	1	1145	339733DF1	FLTR-TRS LEHMAN	ORIGINAL	25,000	25,000	624.91	1	1.0000	25,000			156,227	156,227	1
1484		1146	1	1146	34073NWZ9	FL HSG FIN-2-AMT 5.0	ORIGINAL	9,595,000	9,595,000	99.87	1	1.0000	9,595,000			9,582,527	9,582,527	1
1485		1147	1	1147	34073NYM6	FL HSG-AMT-4-HMOWNR	ORIGINAL	3,485,000	3,485,000	102.24	1	1.0000	3,485,000			3,563,064	3,563,064	1
1486		1148	1	1148	345397GZ0	FORD MOTOR CRDT 11/0	ORIGINAL	52,800	52,800	98.855	1	1.0000	52,800			53,439	53,439	1
1487		1149	1	1149	345397SG9	GCB FORD MOTOR CREDI	ORIGINAL	5,000,000	5,000,000	97.117	1	1.0000	5,000,000			4,909,016	4,909,016	1
2014		1150	1	1150	345397VA8	FORD MOTOR CREDIT CO	ORIGINAL	6,340,000	6,340,000	80.631	1	1.0000	6,340,000			5,178,091	5,178,091	1
2015		1649	2	1	14984XAA6	CEAGO ABS CDO	ORIGINAL	0	850,000,000	35.13825	0.981215259	0.9812	0	39,637	0	298,064,087		1
2016		1650	2	2	52524MAA7	LEHMAN XS TRUST	ORIGINAL	0	416,156,000	4.195685	0.816077426	0.8161	0	Aug08	0	14,933,212		1
2017		1651	2	3	52523QAF8	LEHMAN XS TRUST	ORIGINAL	0	364,553,000	1.319733	0.73332701	0.7333	0	Aug08	0	3,617,242		1
2018		1652.1	2	4	037898AB9	APPLEBEE'S ENTERPRISES LLC	ORIGINAL	200,000,000	200,000,000	66.482001	0.999067484	0.9991	199,813,497	Sep08		133,410,740	133,410,740	1
2019		1652.2	2	4	037898AB9	APPLEBEE'S ENTERPRISES LLC	PARTIAL	0	126,130,570	66.482001	0.999067484	0.9991	0		0	84,135,863		1
2020		1653	2	5	361856AN7	GMAC MORTGAGE CORPORATION LOAN	ORIGINAL	249,475,000	249,475,000	68.313569	0.049383034	0.0494	12,319,832	Aug08		8,551,795	8,551,795	1
4782		1654	2	6	53957DAF0	LOCAL INSIGHT MEDIA FIN LLC / ACS MEDIA FIN LLC / CBD MEDIA FIN LLC	ORIGINAL	0	195,000,000	60.924446	1	1.0000	0		0	118,802,671		1
4783		4350	2	2702	3137EAA0	FMNT 000A0	ORIGINAL	1,000,000	1,000,000	105.25	1	1.0000	1,000,000			1,054,215	1,054,215	1
4784		4351	2	2703	3137EABA6	FMNT 000BA6	ORIGINAL	79,000	79,000	107.625	1	1.0000	79,000			86,385	86,385	1
4785		4352	2	2704	3137EABP3	FMNT 000BP3	ORIGINAL	618,000	618,000	106.188004	1	1.0000	618,000			664,192	664,192	1
4786		4353	2	2705	3128X7QP2	FMNT 000QP2	ORIGINAL	18,475,000	18,475,000	101.011002	1	1.0000	18,475,000			18,932,749	18,932,749	1
4787		4354	2	2706	3134A4TZ7	FMNT 000TZ7	ORIGINAL	8,000	8,000	105	1	1.0000	8,000			8,463	8,463	1
4788		4355	2	2707	3134A2UJ5	FREDDIE MAC	ORIGINAL	999,000	999,000	100.25	1	1.0000	999,000			1,023,257	1,023,257	1
4899		4356	2	2708	3134A4UK8	FREDDIE MAC	ORIGINAL	9,261,000	9,261,000	106.75	1	1.0000	9,261,000			10,040,371	10,040,371	1
4900		4459	2	2811	88880TFQ4	TOBACCO SETTLEMENT FING CORP N	ORIGINAL	250,000	250,000	103.791	1	1.0000	250,000			263,193	263,193	1
4901		4460	2	2812	88880TFR2	TOBACCO SETTLEMENT FING CORP N	ORIGINAL	125,000	125,000	105.289001	1	1.0000	125,000			133,469	133,469	1
4902		4461	2	2813	88880TFS0	TOBACCO SETTLEMENT FING CORP N	ORIGINAL	225,000	225,000	102.795998	1	1.0000	225,000			233,966	233,966	1
4903		4462	2	2814	13034PFY8	CALIFORNIA HSG FIN AGY REV	ORIGINAL	12,700,000	12,700,000	107.75	1	1.0000	12,700,000			13,684,250	13,684,250	1
4904		4463	2	2815	343136G43	FLORIDA ST TPK AUTH TPK REV	ORIGINAL	130,000	130,000	98.541	1	1.0000	130,000			129,494	129,494	1
4905		4464	2	2816	649845GF5	NEW YORK ST ENERGY RESH & DEV (Muni ARS)	ORIGINAL	100,000	100,000	99.695	1	1.0000	100,000			100,389	100,389	0
5213		4465	2	2817	649674GH5	NEW YORK N Y CITY HEALTH & HOS	ORIGINAL	40,000	40,000	99.005997	1	1.0000	40,000			39,731	39,731	1
5214		4759	6	117	3134A4UU6	FMNT 000UU6	ORIGINAL	18,000,000	18,000,000	104.97	1	1.0000	18,000,000		170,000	19,064,420	19,064,420	1
5215		4760	6	118	3134A4VC5	FMNT 000VC5	ORIGINAL	2,000,000	2,000,000	101	1	1.0000	2,000,000		16,042	2,036,042	2,036,042	1
5216		4761	6	119	3134A4VH4	FMNT 000VH4	ORIGINAL	7,000,000	7,000,000	100.31	1	1.0000	7,000,000		84,535	7,106,445	7,106,445	1
5217		4762	6	120	3134A4ZZ0	FMNS 12/14/18 5.000	ORIGINAL	25,000,000	25,000,000	95.34	1	1.0000	25,000,000		343,750	24,179,750	24,179,750	1
5218		4763	6	121	313588M36	FNDN 10/27/08 0.000	ORIGINAL	772,000	772,000	99.8	1	1.0000	772,000		0	770,456	770,456	1
5219		4764	6	122	313589BZ5	FNDN 02/17/09 0.000	ORIGINAL	3,801,000	3,801,000	98.95	1	1.0000	3,801,000		0	3,761,089	3,761,089	1
6194		4765	6	123	31358S6X4	FNRM 0016X4	ORIGINAL	5,470,000	5,470,000	103.94	1	1.0000	5,470,000		20,130	5,705,737	5,705,737	1
6195		5718	8	316	60467PAH7	MIRANT AMERICAS GENR INC	PARTIAL	0			1	1.0000	0			0		1
6196		5718	8	316	60467PAH7	MIRANT AMERICAS GENR INC	PARTIAL	0			1	1.0000	0			0		1
6197		5719	8	317	60636XFD0	MISSOURI ST HSG DEV COMMN SING FLTG RATE	ORIGINAL	25,000	25,000		1	1.0000	25,000			26,247	26,247	1
6198		5720	8	318	60741GAA0	MOBILE SATELLITE VENTURE	ORIGINAL	49,115,000	49,115,000		1	1.0000	49,115,000			0	0	1
6199		5721	8	319	62543VAF2	MULTICARE COS INC	ORIGINAL	1,132,000	1,132,000		1	1.0000	1,132,000			0	0	1
6200		5722	8	320	62546RAA9	MULTIPLAN INC	ORIGINAL	7,000,000	7,000,000		1	1.0000	7,000,000			0	0	1
		5723	8	321	62947QAF5	NXP BV/NXP FUNDING LLC	ORIGINAL	9,500,000	9,500,000		1	1.0000	9,500,000			0	0	1

	S	T	U	V	W	X	Y	Z	AA	AB	AC	AD	AE	AF	AG	AH	AJ	AK
1																		
2																		
3																		
4																		
5																		
6																		
7																		
8																		
9																		
10	Restricted Asset	LOB	Desk Group	Desk Group for Summaries (Items Marked at Zero)	TERM_DATE	Account	Source Acct	RATE	Maturity	SHELL_TYPE	SHELL_AMT	Price Source	MARG	S&P	/MOOD	Fitch	Count of Sale for ID#	Trade ID
570	0	Credit	Corp - HY	Corp - HY	Not Listed	Not Listed	Not Listed	8	10/15/2017	Not Listed	Not Listed	Not Listed	130	BB-	B1	Not Listed	1	314-1
571	0	Credit	Corp - EM	Corp - EM	Not Listed	Not Listed	Not Listed		10/27/2016	Not Listed	Not Listed	Not Listed	130	AA-	Aa2	Not Listed	1	315-1
572	0	Credit	Corp - IG	Corp - IG	Not Listed	Not Listed	Not Listed	6.3	10/15/2036	Not Listed	Not Listed	Not Listed	130	A-	Baa	Not Listed	1	316-1
573	0	Credit	Corp - HY	Corp - HY	Not Listed	Not Listed	Not Listed		08/15/2012	Not Listed	Not Listed	Not Listed	120	B		Not Listed	1	317-1
574	0	Credit	Corp - IG	Corp - IG	Not Listed	Not Listed	Not Listed	6.85	05/01/2029	Not Listed	Not Listed	Not Listed	130	BB+	Baa	Not Listed	1	318-1
575	0	Credit	Corp - IG	Corp - IG	Not Listed	Not Listed	Not Listed	8.62	01/02/2025	Not Listed	Not Listed	Not Listed	130	BBB	#NAME?	Not Listed	1	319-1
576	0	Rates	Muni - Long Term	Muni - Long Term	Not Listed	Not Listed	Not Listed		04/01/2034	Not Listed	Not Listed	Not Listed	110	AAA	Aaa	Not Listed	1	320-1
577	0	Rates	Muni - Long Term	Muni - Long Term	Not Listed	Not Listed	Not Listed		04/01/2034	Not Listed	Not Listed	Not Listed	110	AAA	Aaa	Not Listed	1	321-1
1480	0	Credit	Corp - HY	Corp - HY	Not Listed	Not Listed	Not Listed		09/24/2015	Not Listed	Not Listed	Not Listed	150	0		Not Listed	1	1143-1
1481	0	Rates	Muni - Short Term	Muni - Short Term	Not Listed	Not Listed	Not Listed	5.33	04/01/2033	Not Listed	Not Listed	Not Listed	150	8901.1		Not Listed	1	1144-1
1482	0	Rates	Muni - Short Term	Muni - Short Term	Not Listed	Not Listed	Not Listed		04/01/2033	Not Listed	Not Listed	Not Listed	150	0		Not Listed	1	1145-1
1483	0	Rates	Muni - Long Term	Muni - Long Term	Not Listed	Not Listed	Not Listed	5	01/01/2035	Not Listed	Not Listed	Not Listed	150	0		Not Listed	1	1146-1
1484	0	Rates	Muni - Long Term	Muni - Long Term	Not Listed	Not Listed	Not Listed	5.5	01/01/2026	Not Listed	Not Listed	Not Listed	150	0		Not Listed	1	1147-1
1485	0	Credit	Corp - HY	Corp - HY	Not Listed	Not Listed	Not Listed	6.375	11/05/2008	Not Listed	Not Listed	Not Listed	150	1243.55		Not Listed	1	1148-1
1486	0	Credit	Corp - HY	Corp - HY	Not Listed	Not Listed	Not Listed	5.8	01/12/2009	Not Listed	Not Listed	Not Listed	150	53166.67		Not Listed	1	1149-1
1487	0	Credit	Corp - HY	Corp - HY	Not Listed	Not Listed	Not Listed	9.87	08/10/2011	Not Listed	Not Listed	Not Listed	150	66085.7		Not Listed	1	1150-1
2014	1	SPG	CDO/CLO	CDO/CLO	39713	LXG	LSD	Not Listed	10/06/2047	NTRT	1.4319E+12	DY	100	BB	Baa2	Not Listed	1	1649-1
2015	1	SPG	IO	IO	39713	LXG	LSD	Not Listed	06/25/2037	NTRT	1.4319E+12	DY	100	AAA	B1	Not Listed	1	1650-1
2016	1	SPG	IO	IO	39713	LXG	LSD	Not Listed	01/25/2037	NTRT	1.4319E+12	DY	100		A1	Not Listed	1	1651-1
2017	0	SPG	Non-Mortgage	Non-Mortgage	39713	LXG	LSD	Not Listed	12/20/2037	NTRT	1.4319E+12	DY	100	AAA	Aaa	Not Listed	1	1652.1-1
2018	1	SPG	Non-Mortgage	Non-Mortgage	39713	LXG	LSD	Not Listed	12/20/2037	NTRT	1.4319E+12	DY	100	AAA	Aaa	Not Listed	2	1652.2-2
2019	0	SPG	Subordinate	Subordinate	39713	LXG	LSD	Not Listed	06/25/2030	NTRT	1.4319E+12	VI	100	AA	A2	Not Listed	1	1653-1
2020	1	Credit	Corp - HY	Corp - HY	39713	LXG	LSD	Not Listed	Not Listed	NTRT	1.4319E+12	DY	100	BBB	Baa3	Not Listed	1	1654-1
4782	0	Rates	Agency Debentures	Agency Debentures	39713	LXG	LBA	Not Listed	03/05/2012	NTRT	1.4319E+12	VI	100	AAA	Aaa	Not Listed	1	4350-1
4783	0	Rates	Agency Debentures	Agency Debentures	39713	LXG	LBA	Not Listed	11/17/2017	NTRT	1.4319E+12	VI	100	AAA	Aaa	Not Listed	1	4351-1
4784	0	Rates	Agency Debentures	Agency Debentures	39713	LXG	LBA	Not Listed	06/13/2018	NTRT	1.4319E+12	VI	100	AAA	Aaa	Not Listed	1	4352-1
4785	0	Rates	Agency Debentures	Agency Debentures	39713	LXG	LBA	Not Listed	05/06/2013	NTRT	1.4319E+12	VI	100	AAA	Aaa	Not Listed	1	4353-1
4786	0	Rates	Agency Debentures	Agency Debentures	39713	LXG	LBA	Not Listed	07/15/2013	NTRT	1.4319E+12	VI	100	AAA	Aaa	Not Listed	1	4354-1
4787	0	Rates	Agency Debentures	Agency Debentures	39713	LXG	LBA	Not Listed	10/15/2008	NTRT	1.4319E+12	VI	100	AAA	Aaa	Not Listed	1	4355-1
4788	0	Rates	Agency Debentures	Agency Debentures	39713	LXG	LBA	Not Listed	11/15/2013	NTRT	1.4319E+12	VI	100	AAA	Aaa	Not Listed	1	4356-1
4899	0	Rates	Muni - Long Term	Muni - Long Term	39713	LXI	LBI	Not Listed	06/01/2010	NTRT	1.481E+11	VI	100	AA-	A1	Not Listed	1	4459-1
4900	0	Rates	Muni - Long Term	Muni - Long Term	39713	LXI	LBI	Not Listed	06/01/2011	NTRT	1.481E+11	VI	100	AA-	A1	Not Listed	1	4460-1
4901	0	Rates	Muni - Long Term	Muni - Long Term	39713	LXI	LBI	Not Listed	06/01/2012	NTRT	1.481E+11	VI	100	AA-	A1	Not Listed	1	4461-1
4902	0	Rates	Muni - Long Term	Muni - Long Term	39713	LXI	LBI	Not Listed	08/01/2047	NTRT	1.481E+11	DY	100	AA-	Aa2	Not Listed	1	4462-1
4903	0	Rates	Muni - Long Term	Muni - Long Term	39713	LXI	LBI	Not Listed	07/01/2035	NTRT	1.481E+11	VI	100	AA-	Aa2	Not Listed	1	4463-1
4904	0	Rates	Muni - Short Term	Muni - Short Term	39713	LXI	LBI	Not Listed	04/01/2034	NTRT	1.481E+11	VI	100	AA	A2	Not Listed	1	4464-1
4905	0	Rates	Muni - Long Term	Muni - Long Term	39713	LXI	LBI	Not Listed	02/15/2018	NTRT	1.481E+11	VI	100	A+	A1	Not Listed	1	4465-1
5213	0	Rates	Agency Debentures	Agency Debentures					07/15/2014							Not Listed	1	4759-1
5214	0	Rates	Agency Debentures	Agency Debentures					07/17/2015							Not Listed	1	4760-1
5215	0	Rates	Agency Debentures	Agency Debentures					12/19/2008							Not Listed	1	4761-1
5216	0	Rates	Agency Debentures	Agency Debentures					12/14/2018							Not Listed	1	4762-1
5217	0	Rates	Agency Debentures	Agency Debentures					10/27/2008							Not Listed	1	4763-1
5218	0	Rates	Agency Debentures	Agency Debentures					02/17/2009							Not Listed	1	4764-1
5219	0	SPG	Agency CMBS	Agency CMBS					11/25/2010							Not Listed	1	4765-1
6194	0	Credit	Corp - HY	Corp - HY					05/01/2011							Not Listed	2	5718-2
6195	0	Credit	Corp - HY	Corp - HY					05/01/2011							Not Listed	3	5718-3
6196	0	Rates	Muni - Long Term	Muni - Long Term					03/01/2035							Not Listed	1	5719-1
6197	0	Credit	Corp - HY	Corp - HY					04/01/2013							Not Listed	1	5720-1
6198	0	Credit	Corp - HY	Corp - HY					08/01/2007							Not Listed	1	5721-1
6199	0	Credit	Corp - HY	Corp - HY					04/15/2016							Not Listed	1	5722-1
6200	0	Credit	Corp - HY	Corp - HY					10/15/2014							Not Listed	1	5723-1